

LGIP Portfolio

(as of 6/28/2006)

Security Description	Asset Group	Coupon Rate	Market Price	Maturity Date	Settle Date	Shares/Par	Amortized Cost	Market Value
CREDIT SUISSE FST NY	CERTIFICATE OF DEPOSIT	5.05	100	6/29/2006	5/10/2006	\$25,000,000.00	\$25,000,000.00	\$25,000,000.00
CITIBANK NEW YORK N.	CERTIFICATE OF DEPOSIT	4.94	99.9989	6/30/2006	3/31/2006	\$15,000,000.00	\$15,000,000.00	\$14,999,835.00
WELLS FARGO BANK	CERTIFICATE OF DEPOSIT	5.25	100	7/3/2006	6/26/2006	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
WELLS FARGO BANK NA CERTIFICAT	CERTIFICATE OF DEPOSIT	5.20	99.9986	7/3/2006	6/20/2006	\$25,000,000.00	\$25,000,000.00	\$24,999,650.00
WELLS FARGO BANK NA CERTIFICAT	CERTIFICATE OF DEPOSIT	5.20	99.9986	7/3/2006	6/20/2006	\$50,000,000.00	\$50,000,000.00	\$49,999,300.00
BRANCH BANKING & TR	CERTIFICATE OF DEPOSIT	5.20	99.9979	7/5/2006	6/5/2006	\$25,000,000.00	\$25,000,000.00	\$24,999,475.00
BRANCH BANKING & TR	CERTIFICATE OF DEPOSIT	5.20	99.9979	7/5/2006	6/5/2006	\$50,000,000.00	\$50,000,000.00	\$49,998,950.00
DEUTSCHE BANK AG NY	CERTIFICATE OF DEPOSIT	4.63	99.984	7/6/2006	1/6/2006	\$40,000,000.00	\$40,000,000.00	\$39,993,600.00
BRANCH BANKING & TR	CERTIFICATE OF DEPOSIT	5.21	100	7/6/2006	6/22/2006	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
FORTIS BANK NEW YORK	CERTIFICATE OF DEPOSIT	5.30	100	7/26/2006	6/26/2006	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
CITIBANK NEW YORK N. CERTIFICATE	CERTIFICATE OF DEPOSIT	5.12	99.9631	8/10/2006	5/10/2006	\$10,000,000.00	\$10,000,000.00	\$9,996,310.00
BARCLAYS BANK PLC	CERTIFICATE OF DEPOSIT	5.18	99.96	8/23/2006	5/23/2006	\$50,000,000.00	\$50,000,000.00	\$49,980,000.00
BARCLAYS BANK PLC	CERTIFICATE OF DEPOSIT	5.20	99.9597	8/31/2006	5/31/2006	\$25,000,000.00	\$25,000,000.00	\$24,989,925.00
CITIBANK NEW YORK N 5.20% 31/AU	CERTIFICATE OF DEPOSIT	5.20	99.9303	8/31/2006	5/31/2006	\$25,000,000.00	\$25,000,000.00	\$24,982,575.00
CITIBANK NEW YORK N.	CERTIFICATE OF DEPOSIT	5.30	99.9636	9/14/2006	6/14/2006	\$50,000,000.00	\$50,000,000.00	\$49,981,800.00
CITIBANK NEW YORK N.	CERTIFICATE OF DEPOSIT	5.37	99.9772	9/15/2006	6/15/2006	\$45,000,000.00	\$45,000,000.00	\$44,989,740.00
ROYAL BK OF SCOTLAND CERTIFICA	CERTIFICATE OF DEPOSIT	5.23	99.9836	9/22/2006	1/12/2006	\$50,000,000.00	\$49,997,245.06	\$49,991,800.00
BARCLAYS BANK PLC CERTIFICATE	CERTIFICATE OF DEPOSIT	5.28	99.9951	1/29/2007	3/14/2006	\$50,000,000.00	\$49,995,343.33	\$49,997,550.00
SUNTRUST BK ATLANTA CERTIFICAT	CERTIFICATE OF DEPOSIT	5.08	100.0051	5/1/2007	5/19/2006	\$50,000,000.00	\$50,003,042.36	\$50,002,550.00
SUNTRUST BK ATLANTA N A	CERTIFICATE OF DEPOSIT	5.09	99.9921	6/5/2007	5/5/2006	\$50,000,000.00	\$50,000,000.00	\$49,996,050.00
CERTIFICATE OF DEPOSIT						\$785,000,000.00	\$784,995,630.75	\$784,899,110.00
NEW CENTER ASSET TRU CORPORAT	COMMERCIAL PAPER	0.00	100	6/29/2006	6/28/2006	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
RABOBANK USA FINL CO CORPORAT	COMMERCIAL PAPER	0.00	100	6/29/2006	6/28/2006	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
RABOBANK USA FINL CO CORPORAT	COMMERCIAL PAPER	0.00	100	6/29/2006	6/28/2006	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
RABOBANK USA FINL CO CORPORAT	COMMERCIAL PAPER	0.00	100	6/29/2006	6/28/2006	\$20,000,000.00	\$20,000,000.00	\$20,000,000.00
SOCIETE GEN NO AMER ZCP 29/JUN/2	COMMERCIAL PAPER	0.00	100	6/29/2006	6/22/2006	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
SOCIETE GEN NO AMER ZCP 29/JUN/2	COMMERCIAL PAPER	0.00	100	6/29/2006	6/22/2006	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
AMSTEL FUNDING CORP CORPORATE	COMMERCIAL PAPER	0.00	99.897139	7/5/2006	6/28/2006	\$50,000,000.00	\$49,955,916.66	\$49,948,569.50
MORTGAGE INTEREST NE CORPORAT	COMMERCIAL PAPER	0.00	99.86875	7/6/2006	6/27/2006	\$50,000,000.00	\$49,948,958.33	\$49,934,375.00
BARTON CAPITAL CORP. CORPORAT	COMMERCIAL PAPER	0.00	99.839583	7/7/2006	6/26/2006	\$50,000,000.00	\$49,941,666.67	\$49,919,791.50
SHEFFIELD RECEIVABLE CORPORATE	COMMERCIAL PAPER	0.00	99.838972	7/7/2006	6/26/2006	\$29,900,000.00	\$29,864,983.77	\$29,851,852.63
GENERAL ELEC CAPT CORP ZCP 10/J	COMMERCIAL PAPER	0.00	99.74	7/10/2006	6/22/2006	\$50,000,000.00	\$49,920,555.56	\$49,870,000.00

LGIP Portfolio

(as of 6/28/2006)

Security Description	Asset Group	Coupon Rate	Market Price	Maturity Date	Settle Date	Shares/Par	Amortized Cost	Market Value
FORTIS FUNDING LLC CORPORATE C	COMMERCIAL PAPER	0.00	99.696375	7/13/2006	6/22/2006	\$50,000,000.00	\$49,898,791.67	\$49,848,187.50
FORTIS FUNDING LLC CORPORATE C	COMMERCIAL PAPER	0.00	99.696375	7/13/2006	6/22/2006	\$50,000,000.00	\$49,898,791.67	\$49,848,187.50
ASPEN FDG CORP ZCP 25/JUL/2006	COMMERCIAL PAPER	0.00	99.620111	7/25/2006	6/22/2006	\$50,000,000.00	\$49,810,055.56	\$49,810,055.50
ING (US) FUNDING LLC CORPORATE C	COMMERCIAL PAPER	0.00	99.429625	8/7/2006	6/23/2006	\$50,000,000.00	\$49,714,812.50	\$49,714,812.50
BEAR STEARNS CO INC ZCP 23/JAN/2	COMMERCIAL PAPER	5.32	100	1/23/2007	4/28/2006	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
COMMERCIAL PAPER						\$749,900,000.00	\$748,954,532.39	\$748,745,831.63
BANK OF AMERICA N/A BANK NOTE,	CORPORATE BOND	5.05	100	7/3/2006	5/4/2006	\$29,000,000.00	\$29,000,000.00	\$29,000,000.00
BANK OF AMERICA N/A BANK NOTE,	CORPORATE BOND	5.03	100	7/5/2006	4/28/2006	\$40,000,000.00	\$40,000,000.00	\$40,000,000.00
GOLDMAN SACHS GROUP INC	CORPORATE BOND	5.15	100.007	8/1/2006	6/23/2006	\$40,000,000.00	\$40,000,270.77	\$40,002,800.00
GOLDMAN SACHS GROUP INC	CORPORATE BOND	5.15	100.007	8/1/2006	6/23/2006	\$10,050,000.00	\$10,050,068.03	\$10,050,703.50
BANK OF AMERICA N/A BANK NOTE,	CORPORATE BOND	5.13	100	8/16/2006	5/18/2006	\$25,000,000.00	\$25,000,000.00	\$25,000,000.00
BANK OF AMERICA N/A BANK NOTE,	CORPORATE BOND	5.29	100	9/11/2006	6/13/2006	\$22,000,000.00	\$22,000,000.00	\$22,000,000.00
TOYOTA MTR CRD CORP MTN BE FR 5	CORPORATE BOND	5.24	99.4989	4/26/2007	4/25/2006	\$10,000,000.00	\$10,000,000.00	\$9,949,890.00
MERRILL LYNCH CO INC MTN BE VR	CORPORATE BOND	5.15	99.9909	5/14/2007	5/12/2006	\$50,000,000.00	\$50,000,000.00	\$49,995,450.00
GENERAL ELEC CAP CORP	CORPORATE BOND	5.25	100.1162	7/9/2007	6/18/2002	\$25,000,000.00	\$25,000,000.00	\$25,029,050.00
MERRILL LYNCH AND CO.	CORPORATE BOND	5.42	100.19	7/11/2007	6/20/2002	\$25,000,000.00	\$25,000,000.00	\$25,047,500.00
MERRILL LYNCH AND CO.	CORPORATE BOND	5.42	100.19	7/11/2007	12/18/2002	\$25,000,000.00	\$25,000,000.00	\$25,047,500.00
GENERAL ELEC CAP CORP NT FLOAT	CORPORATE BOND	5.35	100.1154	10/17/2007	9/19/2002	\$15,000,000.00	\$15,000,000.00	\$15,017,310.00
BEAR STEARNS CO INC BSC FRN 05/	CORPORATE BOND	5.18	100.0362	8/5/2009	7/12/2004	\$10,000,000.00	\$10,000,000.00	\$10,003,620.00
WELLS FARGO & CO NEW EXTENDIBL	CORPORATE BOND	5.09	100.0034	7/3/2011	6/9/2005	\$25,000,000.00	\$25,000,000.00	\$25,000,850.00
CORPORATE BOND						\$351,050,000.00	\$351,050,338.80	\$351,144,673.50
FNMA 3 1/4 12/JUL/2006	GOVERNMENT BOND	3.25	99.9181	7/12/2006	6/16/2005	\$15,000,000.00	\$14,997,062.53	\$14,987,715.00
FEDERAL HOME LN BKS CALL STEP 1	GOVERNMENT BOND	4.30	99.9538	7/13/2006	7/13/2005	\$25,000,000.00	\$24,999,808.22	\$24,988,450.00
FEDERAL HOME LN BKS CALL STEP 1	GOVERNMENT BOND	4.30	99.9538	7/13/2006	7/13/2005	\$25,000,000.00	\$25,000,000.00	\$24,988,450.00
FREDDIE MAC 4.1250% 27/SEP/2006	GOVERNMENT BOND	4.13	99.6689	9/27/2006	9/27/2005	\$25,000,000.00	\$25,000,000.00	\$24,917,225.00
FEDERAL HOME LOAN MORTGAGE C	GOVERNMENT BOND	4.17	99.6169	10/18/2006	9/22/2005	\$13,330,000.00	\$13,329,621.58	\$13,278,932.77
FHLMC 4.25% DUE 23/OCT/2006	GOVERNMENT BOND	4.25	99.6042	10/23/2006	9/29/2005	\$25,000,000.00	\$25,000,000.00	\$24,901,050.00
FEDERAL HOME LN MTG CORP MTN C	GOVERNMENT BOND	4.50	99.6704	11/3/2006	10/13/2005	\$25,000,000.00	\$24,997,429.57	\$24,917,600.00
FED HOME LOAN MTG 4.375% MTN 29	GOVERNMENT BOND	4.75	99.5204	12/29/2006	12/14/2005	\$25,000,000.00	\$25,000,000.00	\$24,880,100.00
FEDERAL HOME LOAN MORTGAGE C	GOVERNMENT BOND	4.80	99.4807	2/12/2007	1/19/2006	\$25,000,000.00	\$25,000,000.00	\$24,870,175.00
FEDERAL HOME LOAN MORTGAGE C	GOVERNMENT BOND	4.80	99.4565	2/23/2007	1/26/2006	\$25,000,000.00	\$25,000,000.00	\$24,864,125.00
FEDERAL HOME LOAN MORTGAGE C	GOVERNMENT BOND	4.90	99.4937	3/5/2007	2/28/2006	\$7,650,000.00	\$7,644,336.93	\$7,611,268.05

LGIP Portfolio

(as of 6/28/2006)

<i>Security Description</i>	<i>Asset Group</i>	<i>Coupon Rate</i>	<i>Market Price</i>	<i>Maturity Date</i>	<i>Settle Date</i>	<i>Shares/Par</i>	<i>Amortized Cost</i>	<i>Market Value</i>
FEDERAL HOME LOAN MORTGAGE C	GOVERNMENT BOND	4.90	99.4937	3/5/2007	2/9/2006	\$15,000,000.00	\$14,995,305.91	\$14,924,055.00
FEDERAL HOME LOAN MORTGAGE C	GOVERNMENT BOND	4.90	99.4937	3/5/2007	2/8/2006	\$25,000,000.00	\$25,000,000.00	\$24,873,425.00
FEDERAL HOME LN BKS CONS BD 5%	GOVERNMENT BOND	5.00	99.5339	3/20/2007	3/29/2006	\$10,000,000.00	\$9,991,768.54	\$9,953,390.00
FEDERAL HOME LN MTG CORP MTN C	GOVERNMENT BOND	4.00	99.4806	4/12/2007	5/3/2006	\$5,000,000.00	\$4,979,559.59	\$4,974,030.00
FEDERAL HOME LN MTG CORP MTN C	GOVERNMENT BOND	5.41	99.6978	6/22/2007	6/1/2006	\$7,152,000.00	\$7,152,000.00	\$7,130,386.66
FEDERAL HOME LN MTG CORP MTN C	GOVERNMENT BOND	5.50	99.7582	7/3/2007	6/6/2006	\$25,000,000.00	\$25,000,000.00	\$24,939,550.00
FEDERAL NATL MTG ASSN CALL 5.5	GOVERNMENT BOND	5.50	99.7476	7/10/2007	6/13/2006	\$25,000,000.00	\$25,000,000.00	\$24,936,900.00
FEDERAL NATL MTG ASSN CALL 5.5	GOVERNMENT BOND	5.50	99.7476	7/10/2007	6/14/2006	\$50,000,000.00	\$49,975,959.08	\$49,873,800.00
GOVERNMENT BOND						\$398,132,000.00	\$398,062,851.95	\$396,810,627.48
JPMORGAN US GOV'T INSTITUTIONAL	MONEY MARKET	4.96	100	12/31/2049	10/26/2005	\$1,369,975.70	\$1,369,975.70	\$1,369,975.70
MONEY MARKET						\$1,369,975.70	\$1,369,975.70	\$1,369,975.70
TRI-PARTY REPO GOLDMAN SACHS 5	REPURCHASE AGREEMENT	5.03	100	6/29/2006	6/28/2006	\$849,000,000.00	\$849,000,000.00	\$849,000,000.00
REPURCHASE AGREEMENT						\$849,000,000.00	\$849,000,000.00	\$849,000,000.00
						\$3,134,451,975.70	\$3,133,433,329.59	\$3,131,970,218.30